



TITLE:

Stochastically Stable Diffeomorphisms and Takens Conjecture (Local Dynamical Systems : Integral and Differential Equations)

AUTHOR(S):

MORIMOTO, AKIHIKO

CITATION:

MORIMOTO, AKIHIKO. Stochastically Stable Diffeomorphisms and Takens Conjecture (Local Dynamical Systems : Integral and Differential Equations). 数理解析研究所講究録 1977, 303: 8-24

ISSUE DATE:

1977-07

URL:

<http://hdl.handle.net/2433/103830>

RIGHT:

Stochastically stable diffeomorphisms

and Takens conjecture

Akihiko Morimoto

Department of Mathematics, Nagoya University

§ Introduction.

Let $\varphi : M \rightarrow M$ be a homeomorphism of a metric space (M, d) with distance function d . A (double) sequence $\{x_i\}_{i \in \mathbb{Z}}$ of points $x_i \in M$ ($i \in \mathbb{Z}$) is called, by definition, a δ -pseudo-orbit of φ iff

$$d(\varphi(x_i), x_{i+1}) \leq \delta$$

for every $i \in \mathbb{Z}$, where $\delta > 0$ is a constant (cf. [2]). Given $\varepsilon > 0$, a δ -pseudo-orbit $\{x_i\}$ is called to be ε -traced by a point $y \in M$ iff

$$d(\varphi^i(y), x_i) \leq \varepsilon$$

for every $i \in \mathbb{Z}$. We shall call φ stochastically stable, iff for any $\varepsilon > 0$ there exists $\delta > 0$ such that every δ -pseudo-orbit of φ can be ε -traced by some point $y \in M$.

R. Bowen [2] proves that every Anosov diffeomorphism φ of a compact manifold is stochastically stable.

In this note we shall first prove that every topologically stable homeomorphism φ (cf. Def. 1) of a compact manifold (or euclidean space) M is stochastically stable in case $\dim M \geq 3$ (Th. 1). Using this result we give a positive answer to the conjecture of F. Takens in

tolerance stability [9] (Th. 2). By virtue of these results it seems to be significant to give necessary and/or sufficient conditions for diffeomorphisms to be stochastically stable and to clarify the relations with other stabilities of diffeomorphisms.

We shall in fact characterize linear automorphisms of R^n (resp. group automorphisms of a torus T^n) to be stochastically stable (Th. 3 and 4). Moreover, we shall see that every isometry of a compact connected Riemannian manifold M ($\dim M \geq 1$) is not stochastically stable.

We shall further show a result due to H. Urakawa which says that if there is a stochastically stable group automorphism φ of a compact connected Lie group G , then G is necessarily a torus.

§1. Definitions and preparatory lemmas.

Let $\varphi : M \rightarrow M$ be a homeomorphism of a metric space (M, d) . We denote by $H(M)$ the group of all homeomorphisms of M .

Definition 1. We call φ topologically stable iff for any $\varepsilon > 0$ there exists $\delta > 0$ with the property that for any $\psi \in H(M)$ with $d(\varphi(x), \psi(x)) < \delta$ for every $x \in M$ there is a continuous map $h : M \rightarrow M$ such that

- i) $h \circ \psi = \varphi \circ h$,
- ii) $d(h(x), x) < \varepsilon$ for every $x \in M$.

Definition 2. A sequence of points $\{x_i\}_{i \in (a,b)}$ ($-\infty \leq a < b \leq +\infty$) is called a δ -pseudo-orbit of φ iff

$$d(\varphi(x_i), x_{i+1}) \leq \delta$$

for $i \in (a+1, b-2)$. If $a > -\infty$ and $b < \infty$, this sequence will be called a finite δ -pseudo-orbit of φ and if $a = -\infty$ and $b = +\infty$, the

sequence will be (sometimes) called an (infinite) δ -pseudo-orbit of φ . $\{x_i\}$ is called to be ε -traced by $x \in M$ iff

$$d(\varphi^i(x), x_i) \leq \varepsilon$$

holds for $i \in (a, b)$.

φ is called stochastically stable iff for any $\varepsilon > 0$ there exists $\delta > 0$ such that any (infinite) δ -pseudo-orbit of φ can be ε -traced by some point $x \in M$. We shall call such φ also a Bowen homeomorphism.

Definition 3. We denote by $\text{Orb}^\delta(\varphi)$ the set of all (finite or infinite) δ -pseudo-orbit of φ and $\text{Tr}^\varepsilon(\{x_i\}, \varphi) = \text{Tr}(\{x_i\})$ the set of all $y \in M$ such that $\{x_i\}$ is ε -traced by y .

Assumption. In the sequel we assume that every bounded subset of M is relatively compact unless otherwise stated.

We shall now state several lemmas, some of whose proofs will be omitted, since the proofs will be more or less standard.

Lemma 1. Let $h \in H(M)$ be a homeomorphism of M such that h and h^{-1} are both uniformly continuous. Take $\varphi \in H(M)$ and set $\psi = h \circ \varphi \circ h^{-1}$. Then φ is a Bowen homeomorphism if and only if ψ is.

Lemma 2. Let $\varphi \in H(M)$ be stochastically stable. Then, for any integer $k > 0$, φ^k is also stochastically stable.

Lemma 3. Let $\varphi \in H(M)$ be uniformly continuous, and fix an integer $N > 0$. Then for any $\varepsilon > 0$, there is $\delta > 0$ such that if $\{x_i\}_{i=0}^N \in$

$\text{Orb}^\delta(\varphi)$ then x_0 ε -traces $\{x_i\}_{i=0}^N$.

Lemma 4. Let $\varphi \in H(M)$ be uniformly continuous. If φ is a Bowen homeomorphism, then φ^{-1} is.

Lemma 5. Let $\varphi \in H(M)$ be uniformly continuous. If φ^k is a Bowen homeomorphism for some integer $k > 0$, then φ is.

Lemma 6. Let $\varphi \in H(M)$, and $\psi \in H(M')$. The direct product $M \times M'$ is a metric space by the distance function $d((x, y), (x', y')) = \text{Max} \{d(x, x'), d(y, y')\}$ for $x, x' \in M$ and $y, y' \in M'$. Then $\varphi \times \psi$ is a Bowen homeomorphism if and only if φ and ψ are both Bowen.

Lemma 7. Let $\varphi \in H(M)$ and assume that for any $\varepsilon > 0$ there exists $\delta > 0$ such that for any integer $k > 0$ and any $\{x_i\}_{i=0}^k \in \text{Orb}^\delta(\varphi)$ we have $\text{Tr}^\varepsilon(\{x_i\}_0^k, \varphi) \neq \emptyset$. Then φ is a Bowen homeomorphism.

Lemma 8. Let φ be a Bowen diffeomorphism of a compact Riemannian manifold M . Then φ is Bowen with respect to any Riemannian metric on M .

Lemma 9. Let M be a differentiable manifold of $\dim M \geq 3$. Let $X_i = \{p_i, q_i\}$ ($i = 1, \dots, k$) be a subset of M consisting of at most two points p_i and q_i with $d(p_i, q_i) < \delta$. Suppose $X_i \cap X_j = \emptyset$ for $i \neq j$. Then there is a diffeomorphism $\eta : M \rightarrow M$ such that $d(\eta(x), x) < \delta$ for $x \in M$ and that $\eta(p_i) = q_i$ for $i = 1, 2, \dots, k$.

Lemma 10. Let $\varphi : M \rightarrow M$ be a homeomorphism of a manifold M with $\dim M \geq 1$ and suppose $M - \text{Fix}(\varphi)$ is dense in M . Take and fix a constant $\delta_1 > 0$ and an integer $k > 0$. Then for any $\{x_i\} \in \text{Orb}^{\delta_1}(\varphi)$ and $\varepsilon_1 > 0$, there is $\{x'_i\} \in \text{Orb}^{3\delta_1}(\varphi)$ such that i) $d(x_i, x'_i) < \varepsilon_1$ for $i = 0, 1, \dots, k$ and ii) $X_i = \{\varphi(x'_i), x'_{i+1}\}$ ($i = 0, 1, \dots, k-1$) are disjoint.

Proof. We can assume $\varepsilon_1 < \delta_1$. For this ε_1 , there is $\varepsilon'_1 > 0$ such that $\varepsilon_1 > \varepsilon'_1$ and that $d(x, y) < \varepsilon'_1$ implies $d(\varphi(x), \varphi(y)) < \varepsilon_1$.

First, we can find $x'_i \in M$ ($i = 0, 1, \dots, k$) such that $x'_i \neq x'_j$ ($i \neq j$)

and that $d(x_i, x'_i) < \varepsilon'_1$ ($i = 0, 1, \dots, k$). Next, we shall show by induction that X_0, \dots, X_{k-1} are disjoint by taking x'_i suitably. For that, suppose $X_i = \{\varphi(x'_i), x'_{i+1}\}$ ($i = 0, 1, \dots, k-2$) are disjoint. We shall show that, by changing x'_{k-1} and x'_k , if necessary, X_i ($i = 0, 1, \dots, k-1$) are disjoint.

Consider the point $\varphi(x'_{k-1})$ and suppose $\varphi(x'_{k-1}) \in \bigcup_{i=0}^{k-2} X_i$. Then there is a unique $i \leq k-1$ such that $\varphi(x'_{k-1}) = x'_i$, since $x'_{k-1} \neq x'_j$ ($j \leq k-2$) implies $\varphi(x'_{k-1}) \neq \varphi(x'_j)$. If $i \leq k-2$, we can find x''_{k-1} near x'_{k-1} such that $\varphi(x''_{k-1}) \neq x'_i$. If $i = k-1$ i.e. $\varphi(x'_{k-1}) = x'_{k-1}$, then we can find x''_{k-1} near x'_{k-1} such that $\varphi(x''_{k-1}) \neq x''_{k-1}$, since $M - \text{Fix}(\varphi)$ is dense and open in M . We denote x''_{k-1} by x'_{k-1} again. Then we can assume that $x'_k \notin \bigcup_{i=0}^{k-2} X_i$, since $\bigcup_{i=0}^{k-2} X_i$ is a finite set.

Thus we have proved that X_0, X_1, \dots, X_{k-1} are disjoint.

For $i < 0$ (resp. $i > k$) we define $x'_i = \varphi^{-i}(x'_0)$ (resp. $x'_i = \varphi^{i-k}(x'_k)$). Then we see that $\{x'_i\} \in \text{Orb}^3 \delta_1(\varphi)$. For, we have

$$\begin{aligned} d(\varphi(x'_i), x'_{i+1}) &\leq d(\varphi(x'_i), \varphi(x'_i)) + d(\varphi(x'_i), x'_{i+1}) + d(x'_{i+1}, x'_{i+1}) \\ &< \varepsilon_i + \delta_i + \varepsilon'_i < 3\delta_i \end{aligned}$$

for $i = 0, 1, \dots, k-1$. This completes the proof of Lemma 10.

Lemma 11. Let $\varphi \in H(M)$, where M is a differentiable manifold of dimension ≥ 1 . Assume φ is topologically stable. Then for any integer $k > 0$, $M - \text{Fix}(\varphi^k)$ is dense in M , where $\text{Fix}(\varphi^k) = \{x \in M \mid \varphi^k(x) = x\}$.

Proof. Induction on k . First, we prove the lemma for $k = 1$.

To prove that $M - \text{Fix}(\varphi)$ is dense in M , we assume that there is an open set $U \neq \emptyset$ such that $U \subset \text{Fix}(\varphi)$. We can suppose that U is a coordinate neighborhood of a point $x_0 \in U$ with coordinate system

(x_1, \dots, x_n) . Take $\varepsilon_1 > 0$ such that $Q_{\varepsilon_1} \subset U$, where $Q_{\varepsilon_1} = Q_{\varepsilon_1}(x_0)$ means the cubic neighborhood with center x_0 and of breadth $2\varepsilon_1$. Take $\varepsilon > 0$ such that $4\varepsilon < \varepsilon_1$. For this $\varepsilon > 0$, we can find $\delta > 0$ with the property in Definition 1. Now, take a differentiable function α on M such that $\alpha(x) = 1$ for $x \in Q_{3\varepsilon}$, $\alpha(x) = 0$ for $x \notin Q_{4\varepsilon}$. Define a differentiable vector field Y on M by

$$Y(x) = \begin{cases} \delta_1 \cdot \alpha(x) \left(\frac{\partial}{\partial x_1} \right)_x & x \in Q_{\varepsilon_1} \\ 0 & x \notin Q_{\varepsilon_1} \end{cases}$$

where $\delta_1 > 0$ is a constant. Let $\{\eta_t\}$ be the one-parameter group of diffeomorphisms η_t of M generated by Y and put $\eta = \eta_1$. It is clear that if $\delta_1 < \delta$ is sufficiently small, then we have $d(\eta(x), x) < \delta$ for $x \in M$. Set $\psi = \eta \circ \varphi$, then we have $d(\varphi(x), \psi(x)) < \delta$ for $x \in M$ and hence there is a continuous map $h: M \rightarrow M$ such that $h \circ \psi = \varphi \circ h$ and $d(h(x), x) < \varepsilon$ for $x \in M$. Since $\alpha = 1$ on $Q_{3\varepsilon}$, we see that there is a sufficiently large integer $k > 0$ such that $\psi^k(x_0) = \eta^k(x_0) \notin Q_{3\varepsilon}$ and hence $h(\psi^k(x_0)) \notin Q_{2\varepsilon}$. On the other hand, since $d(h(x), x) < \varepsilon$ we have $h(x_0) \in Q_\varepsilon \subset U \subset \text{Fix}(\varphi)$, and so we have $h(\psi^k(x_0)) = \varphi^k(h(x_0)) = h(x_0) \in Q_\varepsilon$, which is a contradiction. Thus we have proved the lemma for $k = 1$.

Assume that $k \geq 2$ and that the Lemma is true for any $k' \leq k - 1$. Suppose that $M - \text{Fix}(\varphi^k)$ is not dense. Then there will be a non-empty open set $U \subset \text{Fix}(\varphi^k)$. Since $M - \text{Fix}(\varphi^i)$ is dense in M for $i \leq k - 1$ there exists $x_0 \in U$ such that $\varphi^i(x_0) \neq x_0$ for any $i \leq k - 1$. Hence we can assume that U is a coordinate neighborhood of x_0 with coordinate system (x_1, \dots, x_n) , $n = \dim M$ and that $\{\varphi^i(U)\}_{i=0}^{k-1}$ is disjoint. Take ε_1 such that $U \supset Q_{\varepsilon_1}(x_0)$, and take $\varepsilon > 0$ with $4\varepsilon < \varepsilon_1$. Since φ is topologically stable there exists a $\delta > 0$ with the property in

Definition 1. For this $\delta > 0$ we can find a diffeomorphism $\eta : M \rightarrow M$ such that $\eta(U) = U$, $d(\eta(x), x) \leq \delta$ ($x \in M$), $\eta(x) = x$ ($x \notin U$) and that $\eta|_{Q_{4\varepsilon}}$ is a parallel translation along the x_1 -axis as in the proof of the Lemma for $k = 1$. Define $g \in H(M)$ by

$$g(x) = \begin{cases} \varphi(x) & x \notin \varphi^{k-1}(U) \\ \eta \circ \varphi(x) & x \in \varphi^{k-1}(U). \end{cases}$$

Since $U = \varphi^k(U)$, g is in fact a homeomorphism of M and $d(g, \varphi) \leq \delta$ holds. Therefore, there is a continuous map $h : M \rightarrow M$ such that

$$h \circ g = \varphi \circ h \text{ and } d(h(x), x) < \varepsilon \text{ } (x \in M)$$

holds. We see easily that $g^k(x) = \eta(x)$ for $x \in U$. Hence we can find a sufficiently large integer $m > 0$ such that $g^{km}(x_0) = \eta^m(x_0) \notin Q_{3\varepsilon}$.

On the other hand, we get $h \circ g^{km}(x_0) = \varphi^{km}(h(x_0)) = h(x_0) \in Q_\varepsilon$ since $h(x_0) \in U$ and $d(h(x_0), x_0) < \varepsilon$. Hence we have $g^{km}(x_0) \in Q_{2\varepsilon}$, which is a contradiction. This completes the proof of Lemma 11.

Remark. The author does not know whether the topological stability of φ implies that of φ^k for $k \neq 0$.

§2. Topological and stochastic stabilities, and Takens conjecture.

Theorem 1. Let M be a differentiable (metric) manifold of $\dim M \geq 3$ and assume that there exists $\varepsilon_0 > 0$ such that ε_0 -neighborhood $U_{\varepsilon_0}(x)$ of any point $x \in M$ is relatively compact. Let $\varphi : M \rightarrow M$ be a topologically stable homeomorphism of M . Then φ is stochastically stable. In particular, if M is compact or $M = \mathbb{R}^n$ is the euclidean space then the topological stability implies the stochastic stability.

Remark. The author has a proof of Theorem 1 in case $M = S^1$ (the circle). However since the proof is quite different, he will treat it in a future paper.

Proof of Theorem 1. Since φ is topologically stable, for any $\varepsilon > 0$ there is $\delta > 0$ with the property in Definition 1. We can assume $\delta < \min(\varepsilon, \varepsilon_0)$.

First, we shall prove, for any $\{x_i\} \in \text{Orb}^{\delta/6\pi}(\varphi)$ and any integer $k > 0$, that $\text{Tr}^{2\varepsilon}(\{x_i\}_0^k, \varphi) \neq \emptyset$.

By Lemma 10, 11 we can find $\{x'_i\} \in \text{Orb}^{\delta/2\pi}(\varphi)$ such that $d(x_i, x'_i) < \delta$ ($i = 0, \dots, k$) and that the sets $\{\varphi(x'_i), x'_{i+1}\}$ are disjoint for

$i = 0, 1, \dots, k-1$. By Lemma 9, there is a $\eta \in H(M)$ such that

$d(\eta(x), x) < \delta$ for $x \in M$ and $\eta(\varphi(x'_i)) = x'_{i+1}$ for $i = 0, 1, \dots, k-1$.

Put $\psi = \eta \circ \varphi$, then $d(\varphi(x), \psi(x)) < \delta$. Hence by the property for

$\delta > 0$, we can find a continuous map $h : M \rightarrow M$ such that $h \circ \psi = \varphi \circ h$

and $d(h(x), x) < \varepsilon$ for $x \in M$. Put $y = h(x'_0)$. Now we have for $i = 0,$

$1, \dots, k$,

$$d(\varphi^i(y), x_i) = d(\varphi^i(h(x'_0)), x_i) = d(h(\psi^i(x'_0)), x_i)$$

$$\leq d(h(x'_i), x'_i) + d(x'_i, x_i) < \varepsilon + \delta < 2\varepsilon,$$

which shows $y \in \text{Tr}^{2\varepsilon}(\{x_i\}_0^k, \varphi)$. Thus we have proved that φ satisfies the condition in Lemma 7, which concludes that φ is stochastically stable.

Now we shall recall the notion of extended orbits of a homeomorphism of a compact metric space (cf. [9]).

Let $\varphi : M \rightarrow M$ be a homeomorphism of a compact metric space (M, d) . The set of all non-empty closed subsets of M will be a compact metric space by the distance function \bar{d} defined by

$$\bar{d}(A, B) = \max \left\{ \max_{b \in B} d(A, b), \max_{a \in A} d(a, B) \right\}$$

for $A, B \in C(M)$, where $d(A, b) = \inf_{a \in A} d(a, b)$ (cf. [5]). We denote by

$\widetilde{\text{Orb}}^\delta(\varphi)$ the set of all $A \in C(M)$, for which there is $\{x_i\} \in \text{Orb}^\delta(\varphi)$

such that $A = \text{Cl} \{x_i \mid i \in \mathbb{Z}\}$, Cl denoting the closure.

Definition 5. We denote by E_φ the set of all $A \in C(M)$ such that for any $\varepsilon > 0$ there is $A_\varepsilon \in \widetilde{\text{Orb}}^\varepsilon(\varphi)$ with $\bar{d}(A, A_\varepsilon) < \varepsilon$. An element A of E_φ is called an extended orbit of φ .

On the other hand, we define $O_\varphi = \text{Cl} \{O_\varphi(x) \mid x \in M\} \subset C(M)$, where $O_\varphi(x) = \text{Cl}(\text{Orb}_\varphi(x))$ with $\text{Orb}_\varphi(x) = \{\varphi^i(x) \mid i \in \mathbb{Z}\}$. We can easily see that E_φ is closed in $C(M)$ and $O_\varphi \subset E_\varphi$ holds for any $\varphi \in H(M)$.

Lemma 12. If $\varphi \in H(M)$ is stochastically stable, then $O_\varphi = E_\varphi$ holds.

Proof omitted.

Now, we shall give an affirmative answer to a conjecture by F. Takens[9].

Theorem 2 (Conjecture of Takens). Let φ be a C^1 -diffeomorphism of a compact connected manifold M with $\dim M \geq 1$. Assume that φ is an AS-diffeomorphism, i.e., φ satisfies the Axiom A and the strong transversality condition. Then $O_\varphi = E_\varphi$ holds.

Proof. Consider the direct product $\varphi \times \varphi \times \varphi$, a diffeomorphism of $M \times M \times M$ onto itself. Since φ is an AS-diffeomorphism, we see that $\varphi \times \varphi \times \varphi$ is also AS. By a result of Nitecki[6], $\varphi \times \varphi \times \varphi$ is topologically stable. Hence by Theorem 1 $\varphi \times \varphi \times \varphi$ is a Bowen homeomorphism. Now Lemma 6 says that φ is also a Bowen homeomorphism and so by Lemma 12, $O_\varphi = E_\varphi$ holds.

Definition 4. $\varphi \in H(M)$ is called expansive, iff there exists $\varepsilon_0 > 0$ (called an expansiveness constant of φ) with the property that for any $x, y \in M$ with $x \neq y$, there is $n \in \mathbb{Z}$ such that

$$d(\varphi^n(x), \varphi^n(y)) \geq \varepsilon_0.$$

The following Proposition is essentially proved in [2].

Proposition 1. Let M be a metric space such that every bounded set is relatively compact. Let $\varphi: M \rightarrow M$ be a stochastically stable homeomorphism of M . If φ is expansive, then φ is topologically stable.

§3. Stochastic stability of linear and toral automorphisms.

In this section we shall characterize affine transformations of \mathbb{R}^n and toral automorphisms of $T^n = \mathbb{R}^n / \mathbb{Z}^n$ to be stochastically stable.

Proposition 2. Let $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a linear automorphism of \mathbb{R}^n . Then φ is stochastically stable if and only if φ is hyperbolic, i.e., if λ is an eigenvalue of φ then $|\lambda| \neq 1$.

Proof. Assume φ is stochastically stable. Consider the complexification $\varphi^C: \mathbb{C}^n \rightarrow \mathbb{C}^n$. Identifying \mathbb{C}^n with $\mathbb{R}^n \times \mathbb{R}^n$, we can identify φ^C with $\varphi \times \varphi$. By virtue of Lemma 6 and 8, φ is stochastically stable if and only if φ^C is. Since a linear map is uniformly continuous, it follows from Lemma 1 that φ^C is stochastically stable if and only if every factor of the Jordan canonical form of φ^C is stochastically stable.

Now, it suffices to show that if $\psi = \begin{pmatrix} \lambda & & \\ & \lambda & \\ & & \ddots \\ & & & \lambda \end{pmatrix}: \mathbb{C}^n \rightarrow \mathbb{C}^n$ (resp. $\psi_0 = \lambda \cdot 1_{\mathbb{C}^n}$) is stochastically stable, then $|\lambda| \neq 1$. Suppose $|\lambda| = 1$. Set $z_j = j \cdot \lambda^j \delta$ for $j \in \mathbb{Z}$. Since

$$d(\psi_0(z_j), z_{j+1}) = |\psi_0(z_j) - z_{j+1}| = |j \cdot \lambda^{j+1} \delta - (j+1) \lambda^{j+1} \delta| = \delta,$$

we have $\{z_j\} \in \text{Orb}^\delta(\psi_0)$. However, since

$$d(\psi_0^n(\xi), z_n) = |\lambda^n \xi - \lambda^n n \delta| = |\xi - n \delta|,$$

there is no ξ such that $d(\psi_0^n(\xi), z_n)$ is bounded for any small $\delta > 0$.

In particular, for any $\delta > 0$ we have $\text{Tr}^1(\{z_j\}, \psi_0) = \emptyset$. Hence ψ_0 is not stochastically stable.

Similarly, consider the vector $v_j = (0, \dots, 0, z_j)$ for $j \in \mathbb{Z}$, ^{then} we see that $\{v_j\} \in \text{Orb}^\delta(\psi)$ and that $\text{Tr}^1(\{v_j\}, \psi) = \emptyset$, which means ψ is not stochastically stable. Thus we have proved that ψ is hyperbolic.

Conversely, assume that φ is hyperbolic. Then it is well known that there are subspaces E^s and E^u of \mathbb{R}^n and constants $C > 0$, $0 < \lambda < 1$ such that

$$\text{i)} \quad \mathbb{R}^n = E^s \oplus E^u$$

$$\text{ii)} \quad \varphi(E^\sigma) = E^\sigma, \quad \sigma = s, u,$$

$$\text{iii)} \quad \|\varphi^n v\| \leq C \lambda^n \|v\| \quad v \in E^s$$

$$\|\varphi^{-n} w\| \leq C \lambda^n \|w\| \quad w \in E^u$$

for $n \geq 0$. Set $\psi = \varphi|_{E^s}$ and $\eta = \varphi|_{E^u}$, then identifying \mathbb{R}^n with $E^s \times E^u$ we can identify φ with $\psi \times \eta$. By virtue of Lemma 6, it suffices to show that ψ and η are stochastically stable.

First consider $\eta : E^u \rightarrow E^u$ and take $\varepsilon > 0$. Put $\delta = (1 - \lambda)\varepsilon / C$. We assert that $\{x_i\} \in \text{Orb}^\delta(\eta)$ implies $\text{Tr}^\varepsilon(\{x_i\}, \eta) \neq \emptyset$. For $k \in \mathbb{Z}$ we set $\alpha_k = x_{k+1} - \eta(x_k) \in E^u$. Then we have $\|\alpha_k\| \leq \delta$ for $k \in \mathbb{Z}$. By induction we see that for $k > 0$

$$x_k = \eta^k(x_0) + \eta^{k-1}(\alpha_0) + \eta^{k-2}(\alpha_1) + \dots + \alpha_{k-1}$$

holds. Put $\xi = \eta^{-1}$. Then we have $\|\xi^k\| \leq C \lambda^k$ for $k > 0$ (cf. iii)).

We have also :

$$x_k = \eta^k(x_0 + \xi(\alpha_0) + \xi^2(\alpha_1) + \dots + \xi^k(\alpha_{k-1})) = \eta^k(x_0 + v_k),$$

where we put $v_k = \xi(\alpha_0) + \xi^2(\alpha_1) + \dots + \xi^k(\alpha_{k-1})$ for $k > 0$.

We shall show that $\{v_k\}_{k=1}^\infty$ is a Cauchy sequence. In fact, for any $p > k > 0$, we have

$$\begin{aligned} \|v_p - v_k\| &= \left\| \sum_{i=k+1}^p \xi^i(\alpha_{i-1}) \right\| \leq \sum_{i=k+1}^p \|\varphi^{-i}(\alpha_{i-1})\| \\ &\leq C \sum_{i=k+1}^p \lambda^i \|\alpha_{i-1}\| \leq C \cdot \delta \cdot \lambda^{k+1} / (1 - \lambda) \rightarrow 0 \quad (k \rightarrow \infty). \end{aligned}$$

Hence there is $\beta \in E^u$ such that $\lim_{k \rightarrow \infty} v_k = \beta$. Put $y = x_0 + \beta$. Then

we have

$$\begin{aligned} \eta^{k(y)} - x_k &= \eta^{k(x_0 + \beta - x_0 - v_k)} \\ &= \eta^{k(\sum_{i=k+1}^{\infty} \xi^i(\alpha_{i-1}))} = \sum_{i=k+1}^{\infty} \xi^{i-k}(\alpha_{i-1}), \end{aligned}$$

and hence we have

$$d(\eta^{k(y)}, x_k) = \|\eta^{k(y)} - x_k\| \leq \sum \|\xi^{i-k}\| \delta \leq c\delta/(1-\lambda) = \varepsilon.$$

By Lemma 12, we see that η is stochastically stable. Similarly we conclude that ψ^{-1} is stochastically stable. By Lemma 4, ψ is also stochastically stable. Thus we have proved that φ is stochastically stable.

Theorem 3. Let $\varphi : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a linear automorphism. Then the following conditions are equivalent :

- 1) φ is hyperbolic
- 2) φ is expansive
- 3) φ is structurally stable
- 4) φ is stochastically stable
- 5) φ is topologically stable.

Proof. Equivalence 1) \leftrightarrow 3) was proved by Hartman (see Theorem 2.3[7] for details).

1) \leftrightarrow 2) is standard.

1) \leftrightarrow 4) is by Proposition 2.

5) \rightarrow 4) for $n \geq 2$ is by Theorem 1. For $n = 1$, $\varphi : \mathbb{R}^1 \rightarrow \mathbb{R}^1$ is given by $\varphi(x) = \lambda \cdot x$ for some $\lambda \neq 0$. If φ is topologically stable, then $\lambda \neq \pm 1$. For if $\lambda = \pm 1$, then $\varphi^2 = 1_{\mathbb{R}^1}$ and $\text{Fix}(\varphi^2) = \mathbb{R}^1$, which contradicts Lemma 11. Thus $|\lambda| \neq 1$, which means φ is hyperbolic and so stochastically stable. Finally 4) \rightarrow 5), since 4) \rightarrow 2) and so we can apply Theorem 2. This completes the proof of Theorem 3.

Proposition 3. Let $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a linear automorphism and $\xi \in \mathbb{R}^n$ a fixed vector. Define the affine transformation $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^n$ by

$$\varphi(x) = f(x) + \xi$$

for $x \in \mathbb{R}^n$. Then φ is stochastically stable if and only if f is.

Proof. Let $\{x_i\} \in \text{Orb}^\delta(\varphi)$. Put

$$x'_i = x_i - (f^{i-1}(\xi) + f^{i-2}(\xi) + \dots + \xi)$$

for $i \in \mathbb{Z}$. We see that $\{x'_i\} \in \text{Orb}^\delta(f)$. It is easy to verify that $\{x_i\} \rightarrow \{x'_i\}$ is a one-one correspondence between $\text{Orb}^\delta(\varphi)$ and $\text{Orb}^\delta(f)$ and that $\text{Tr}^\varepsilon(\{x_i\}, \varphi) = \text{Tr}^\varepsilon(\{x'_i\}, f)$ for every $\varepsilon > 0$. Thus φ is stochastically stable if and only if f is.

Proposition 4. Let M and \tilde{M} be metric spaces and $\pi: \tilde{M} \rightarrow M$ be a locally isometric covering map of \tilde{M} onto M . Assume that M is compact and that every ε -neighborhood $U_\varepsilon(x)$ of $x \in M$ is connected for small $\varepsilon > 0$. Let $f \in H(\tilde{M})$ and $\varphi \in H(M)$ such that $\pi \circ f = \varphi \circ \pi$. Then, f is stochastically stable if and only if φ is.

Proof omitted.

Lemma 13. Let f be a linear automorphism and $\varphi: T^n \rightarrow T^n$ be a group automorphism of T^n such that $\pi \circ f = \varphi \circ \pi$, where $\pi: \mathbb{R}^n \rightarrow T^n = \mathbb{R}^n / \mathbb{Z}^n$ is the projection. Then f is expansive if φ is.

Proof omitted.

Theorem 4. Let $\varphi: T^n \rightarrow T^n$ be a group automorphism of the torus $T^n = \mathbb{R}^n / \mathbb{Z}^n$. Then the following conditions are equivalent :

- 1) φ is an Anosov diffeomorphism,
- 2) φ is expansive,
- 3) φ is structurally stable,
- 4) φ is stochastically stable,

5) φ is topologically stable,

6) φ satisfies Axiom A and the strong transversality condition.

Proof. 1) \rightarrow 5) is proved by Walters [10].

5) \rightarrow 4) is proved by Theorem 1 for case $n \geq 2$. In case $n = 1$, if $\varphi : T^1 \rightarrow T^1$ is a group automorphism $\varphi^2 = 1_{T^1}$ and so φ is not topologically stable by Lemma 11.

To prove 4) \rightarrow 1), we denote by $f : R^n \rightarrow R^n$ the linear automorphism covering φ , i.e., $\pi \circ f = \varphi \circ \pi$. Since φ is stochastically stable, f is also so by Proposition 4. Hence by Theorem 3, f is hyperbolic.

Then φ is clearly an Anosov diffeomorphism.

1) \rightarrow 3) is proved by Anosov [1].

3) \rightarrow 1), since $T_0\varphi$ (the differential of φ at the neutral element 0 of T^n) is hyperbolic by a result of Franks [3], and hence φ is an Anosov diffeomorphism.

1) \rightarrow 2) is proved also by Anosov [1].

2) \rightarrow 1), since f is expansive by Lemma 13, and hence f is hyperbolic by Theorem 3 and so φ is Anosov.

1) \rightarrow 6) is verified by the very definition and a result of Anosov [1].

6) \rightarrow 3) is proved by Robbin [8].

This completes the proof of Theorem 4.

§4. Isometries of compact Riemannian manifolds.

In this section we shall prove that any isometry of a compact connected Riemannian manifold M with $\dim M \geq 1$ is not stochastically stable.

Lemma 14. Let M be a compact connected Riemannian manifold. Suppose $\varphi \in H(M)$ is an isometry of M . Then, $M \in E_{\varphi}$.

Proof omitted.

Theorem 5. Let $\varphi : M \rightarrow M$ be an isometry of a compact connected Riemannian manifold M with $\dim M \geq 1$. Then φ is not stochastically stable.

Proof. Suppose φ is stochastically stable. Since M is compact, the non-wandering set $\Omega(\varphi)$ of φ is not empty. Take and fix a point $p_0 \in \Omega(\varphi)$. For $\varepsilon = \text{diameter}(M)/7$, there exists $\delta > 0$ such that $\varepsilon > \delta$ and that $\{x_i\} \in \text{Orb}^\delta(\varphi)$ implies $\text{Tr}^\varepsilon(\{x_i\}, \varphi) \neq \emptyset$. Put $U = U_{\varepsilon/2}(p_0)$. Then, since $p_0 \in \Omega(\varphi)$, there is an integer $k > 0$ such that $\varphi^k(U) \cap U \neq \emptyset$. We can assume that $\varphi^i(U) \cap U = \emptyset$ for $i = 1, \dots, k-1$. Take a point $x_0 \in U$ such that $\varphi^k(x_0) \in U$. Now, set $x_{nk+i} = \varphi^i(x_0)$ for $n \in \mathbb{Z}$ and $0 \leq i < k$. We see easily that $\{x_i\}_{i \in \mathbb{Z}} \in \text{Orb}^\delta(\varphi)$. Hence we can find a point $y \in M$ such that $d(\varphi^i(y), x_i) \leq \varepsilon$ for $i \in \mathbb{Z}$. In particular, we have $d(\varphi^{nk}(y), x_{nk}) \leq \varepsilon$ and hence $d(\varphi^{nk}(y), x_0) \leq \varepsilon$ for $n \in \mathbb{Z}$. Put $\psi = \varphi^k$ and $y_n = \psi^n(y)$. We have $y_n \in U_\varepsilon(x_0)$ for $n \in \mathbb{Z}$.

Now, since ψ is an isometry, we have $M \in E_\psi$ by Lemma 14. Since ψ is stochastically stable by Lemma 2, we have $E_\psi = O_\psi$ by Lemma 12. Therefore, $M \in O_\psi$ and so there is $z \in M$ such that

$$(4.1) \quad \bar{d}(O_\psi(z), M) < \varepsilon.$$

Since $y \in M$, there is $m \in \mathbb{Z}$ such that $y \in U_\varepsilon(\psi^m(z))$. Since ψ is an isometry we have $\psi^m(z) \in U_\varepsilon(y)$, and hence $\psi^n(\psi^m(z)) \in U_\varepsilon(\psi^n(y)) \subset U_{2\varepsilon}(x_0)$ and finally we get

$$(4.2) \quad \text{Orb}_\psi(z) \subset U_{2\varepsilon}(x_0).$$

Now (4.1) and (4.2) imply $M \subset U_\varepsilon(O_\psi(z)) \subset U_{3\varepsilon}(x_0)$ and we have $\text{diam}(M) \leq 6\varepsilon$, which is a contradiction.

Proposition 5. Let G be a compact connected Lie group. Suppose that there is a group automorphism $\varphi : G \rightarrow G$, which is stochastically stable with respect to some Riemannian metric on G . Then, G is a torus.

Proof. Let A (resp. S) be the maximal abelian (resp. semi-simple) normal subgroup of G , and set $Z = A \cap S$. Then we know (cf. [4]) that $G = A \cdot S$ and Z is a finite group. It is well known that $\varphi(A) = A$ and $\varphi(S) = S$. Put $\xi = \varphi|_A$ and $\eta = \varphi|_S$. Since $\pi : A \times S \rightarrow G$ defined by $\pi(a, x) = a \cdot x$ for $a \in A, x \in S$ is a (finite) covering map and since $\pi \circ (\xi \times \eta) = \varphi \circ \pi$, we see, by Proposition 3, that $\xi \times \eta$ and hence η is stochastically stable. Since η is an automorphism of S , η leaves invariant the Killing form β of the Lie group S , which is negative definite and so η is an isometry of the invariant Riemannian metric on S induced by $-\beta$. By Theorem 5, $\dim M = 0$, and hence $G = A$ is a torus.

§5. Final remarks

Remark 1. The author has examples of diffeomorphisms, which are stochastically stable but not structurally stable.

Remark 2. In case $M = S^1$ (the circle), we can prove that a C^2 -diffeomorphism $\varphi : S^1 \rightarrow S^1$ is stochastically stable if and only if there exists an integer $k > 0$ such that φ^k is topologically stable. The author does not know whether we can take $k = 1$ in the above statement.

Remark 3. The author has a characterization for projective transformations to be stochastically stable.

References

- [1] D.V. Anosov, Geodesic flows on closed Riemannian manifolds of negative curvature, Proc. Steklov Inst. Math. 90 (1967).
- [2] R. Bowen, ω -limit sets for Axiom A diffeomorphisms, J. Diff. Eq. 18 (1975), 333-339.

- [3] J. Franks, Necessary conditions for stability of diffeomorphisms,
Trans. Amer. Math. Soc. 158 (1971), 301-308.
- [4] G. Hochschild, The structure of Lie groups, Holden-Day, 1965.
- [5] C. Kuratowski, Topologie, Vol.II, Warsaw 1961.
- [6] Z. Nitecki, On semi-stability for diffeomorphisms, Inv. Math. 14
(1971), 83-122.
- [7] J. Robbin, Topological conjugacies and structural stability for discrete
dynamical systems, Bull. Amer. Math. Soc. 78 (1972), 923-952.
- [8] J. Robbin, A structural stability theorem, Ann. of Math. 94 (1971),
447-493.
- [9] F. Takens, Tolerance stability, Dyn. Sys.-Warwick, Springer Lecture
Notes No. 468, 1975.
- [10] P. Walters, Anosov diffeomorphisms are topologically stable, Topology
9 (1970), 71-78.